Application number 10/056,125
Amendment dated 6 November, 2006
Reply to Office Action of August 16, 2006

AMENDMENT TO CLAIMS

Claim 1

Claim 1. (Currently amended): A computer implemented method ~~and graph~~ for providing an integrated display of ~~transaction~~ price and volume of ~~selected instruments traded in a market~~ a market traded security ~~using price-volume bars~~ comprising the steps of:

a. ~~gathering of~~ receiving ~~transaction~~ trading data of ~~selected instruments traded in a market~~ said security comprising price, time, and ~~volume~~ size of individual ~~transactions~~ trades, and

b. having a set of ~~pre-selected~~ consecutive time intervals and a set of ~~pre-selected~~ preselected price brackets, and

c. computing a volume per price bracket ~~total~~ for each said ~~pre-selected~~ price bracket for each said ~~pre-selected~~ time interval, each said volume per price bracket ~~total~~ being ~~the~~ an aggregate ~~volume~~ of said sizes of ~~transactions~~ said trades executed at prices within the corresponding said price bracket and executed during the corresponding said time interval, and

d. displaying the resulting data in a ~~graph~~ chart comprising a set of sequential price-volume bars, each said price-volume bar corresponding to one said ~~pre-selected~~ time interval, and

e. each said price-volume bar having graphical means for proportionately representing said volume per price bracket ~~total~~ of each said price bracket,

whereby traders considering said chart can compare ~~transaction~~ trading volumes between said ~~pre-selected~~ price brackets occurred during said ~~pre-selected~~ time intervals, and therefore gain an enhanced knowledge of ~~transaction~~ trading activity of said security.

Claim 2. (Currently amended) The method ~~and graph~~ of claim 1 wherein said ~~selected instrument traded in a market~~ market traded security is ~~an~~ a ~~instrument~~ security selected from the group consisting of ~~securities,~~ stocks, futures contracts, options contracts, bonds,

~~and~~ commodities, currencies, currencies contracts, certificates of deposit, notes, option puts, option calls, annuities, funds, unit investment trusts, and T-bills.

Claim 3. (Currently amended) The method ~~and graph~~ of claim 1 wherein up trending price-volume bars are shown different than down trending price-volume bars by means of different color.

Claim 4. (Currently amended) The method ~~and graph~~ of claim 1 wherein said price-volume bars have means for showing the open and close prices for corresponding said time interval.

Claim 5. (Currently amended) The method ~~and graph~~ of claim 1 wherein each said price-volume bar is segmented, each segment corresponding to one said price bracket and said segment horizontal dimension is proportional to said volume per price bracket ~~total~~ of corresponding said price bracket.

Claim 6. (Currently amended) ~~The method and graph of claim 5 wherein up trending price-volume bars are shown different than down trending price-volume bars by means of different color.~~

The method of claim 1 wherein the horizonal dimension of said price-volume bar is proportional to said volume of corresponding said price bracket.

Claim 7. (Currently amended) The method ~~and graph~~ of claim 5 wherein said segments corresponding to said price brackets within the range of prices between the open and close prices for the corresponding said time interval are colored differently than segments outside said range of prices between open and close prices.

Claim 8. (Canceled)

Claim 9. (Currently amended) The method ~~and graph~~ of claim 1 wherein each said price-volume bar is segmented, each segment corresponding to one said price bracket and each said segment representing the volume per price bracket ~~total~~ of its corresponding said price bracket by ~~proportionately~~ varying said segment color.

Claim 10. (Canceled)

Claim 11. (Canceled)

Claim 12. (Currently amended) The method ~~and graph~~ of claim 1 wherein each said price-volume bar is displayed as a segmented simulated 3-dimensional figure~~, each segment corresponding to one price bracket and each said segment representing the volume per price bracket total of its corresponding price bracket by proportionately varying said segment dimensions~~.

Claim 13. (Canceled)

Claim 14. (Canceled)

Claim 15. (Canceled)

Claim 16. (Currently amended) The ~~computer data processing system of claim 14~~ method of claim 1 implemented on a client-server computer system ~~architecture where said computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval, storing such compiled volume per price bracket data, and displaying said graph comprising said a set of sequential price-volume bars in a computer screen is accomplished using two or more interconnected computer systems~~.

Claim 17. (Currently amended) The ~~computer data processing system~~ method of claim 16 where the client is an Internet browser.

Claim 18. (Currently amended) ~~A method and computer system for providing a compiled volume per price bracket transaction data of selected instruments traded in a market using data processing techniques to provide information of transaction volumes occurring at different price brackets within pre-selected time intervals, comprised of: a) gathering of transaction data of selected instruments traded in a market comprising price, time, and volume of individual transactions, and b) having a set of pre-selected time intervals and a set of pre-selected price brackets, and c) computing a volume per price bracket total for each said pre-selected price bracket for each said pre-selected time interval, each said volume per price bracket total being the aggregate volume of all transactions executed at prices within the corresponding price bracket and executed during the corresponding time interval, and d) delivering said volume per price bracket data to customers by means of data transfer through a computer network~~.

A computer-implemented method for providing trading information of a market traded security comprising the steps of:

a) receiving trading information comprising time, price, and size of each trade, and
b) having a set of user selected consecutive time intervals and a set of preselected price brackets, and
c) computing an aggregate volume per each said price bracket per each said time interval, said aggregate volume being a sum of said sizes of said trades with a said price within the corresponding said price bracket and with said time within the corresponding said time interval, and
d) delivering the resulting data over a network, and
e) using said resulting data as input to a trading analysis computer program,

whereby traders using said computer programs gain an enhanced knowledge of trading activity of said market traded security.

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Claim 19. (Canceled)

Claim 20. (Currently amended) ~~A graph for providing a display of transaction price and volume of selected instruments traded in a market comprising a set of sequential price-volume bars, each said price-volume bar corresponding to one pre-selected time interval, and each price-volume bar being segmented, each segment corresponding to one pre-selected price bracket, and each said segment having graphical means for proportionately represent the aggregate volume of transactions executed at prices within the corresponding price bracket and executed during the corresponding time interval, whereby traders can compare transaction volumes between said pre-selected price brackets occurred during said pre-selected time intervals, and therefore gain an enhanced knowledge of transaction activity.~~

A system to chart trading activity of a market traded security comprising:

a) a computer system with a network connection and a display screen, and
b) said display screen showing a chart, said chart having a plurality of price-volume bars, each said price-volume bar corresponding to a consecutive time interval, and
c) each said price-volume bar being segmented, each segment corresponding to one preselected price bracket, and
d) each said segment having graphical means for representing an aggregate volume of trades executed at prices within the corresponding said price bracket and executed during the corresponding said time interval,

whereby traders using said system can compare trading volumes occurring at substantially narrow price levels during each said time interval, and therefore gain an enhanced knowledge of trading activity of said security.